

Listing of the Claims as Amended

Please amend the claims to read as set forth below. No new matter has been added.

1-20 (Canceled).

21 (Currently amended). A method for processing financial instruments on a system of digital computers and related storage devices, networks and peripherals, said method comprising

(a) providing a plurality of financial event templates; recorded in at least one storage device readable by at least one said computer, each financial event template comprising at least one component, and defining, for each variable within said at least one component that points to another component, a processor-independent interface to said other component;

(b) providing a representation of each said instrument, recorded in at least one storage device readable by at least one said computer, said representation comprising a static representation of said instrument and an event representation thereof; ~~said event representation being constructed by performing on said at least one computer steps comprising selecting financial events from said plurality of financial event templates; and~~

(c) providing at least one processing object recorded in at least one storage device readable by at least one said computer, said processing object that comprising procedures defines the processing to be performed for a plurality of event types; and

~~(e)~~(d) causing at least one said computer to read the event representation of at least one said financial instrument and at least one said processing object from said at least one storage device, and to performs said processing by executing, on said at least one computer, acting upon the events of said event representation, those of said procedures defined in said at least one processing object that correspond to the financial events of said event representa-

tion, and wherein said static representation is specified independently from said at least one processing object.

22 (Previously presented). The method of claim 21, wherein said static representation further comprises said instrument's inputs, the relationships of said inputs with each other, and how said relationships combine to produce a series of financial event streams.

23 (Currently amended). The method of claim 22, further comprising

- (a) providing an event extraction processing object recorded in at least one storage device readable by at least one said computer;
- (b) providing a set of instrument parameters for said instrument recorded in at least one storage device readable by at least one said computer; and
- (c) executing, on at least one said computer, upon said set of instrument parameters, procedures defined in said event extraction processing object, thereby using said event extraction processing object to generate said event representation, and wherein said event extraction processing object is specified independently of the specification of said static representation.

24 (Canceled).

25 (Previously presented). The method of claim 21, wherein said at least one processing object acts upon said event representation via a double dispatch mechanism.

- 26 (Previously presented). The method of claim 23, wherein said at least one processing object acts upon said static representation and said instrument parameters via a double dispatch mechanism.
- 27 (Previously presented). The method of claim 21, wherein said at least one processing object acts upon said event representation via polymorphism.
- 28 (Previously presented). The method of claim 23, wherein said at least one processing object acts upon said static representation and said instrument parameters via polymorphism.
- 29 (Currently amended). The method of claim 21, said at least one processing object stored in said at least one storage device comprises a plurality of processing objects, each of said processing objects providing an alternate method for performing processing upon said instrument by executing on at least one said computer, each said processing object being selectable without changing the representation of said instrument.
- 30 (Canceled).
- 31 (Canceled).
- 32 (Withdrawn).
- 33 (Withdrawn).